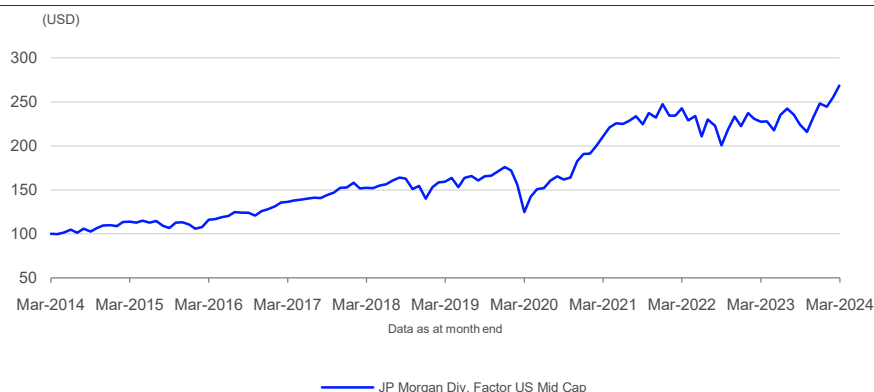


JP Morgan Diversified Factor US Mid Cap Equity Index

Data as at: 29 March 2024

The JP Morgan Diversified Factor US Mid Cap Equity Index is comprised of US securities selected from the Russell Midcap® Index and uses a rules-based risk allocation and multi-factor selection process developed in conjunction with J.P. Morgan Asset Management. The index is designed to reflect the performance of US securities representing a diversified set of factor characteristics. Constituents are selected using investment characteristics including attractive relative valuation, positive price momentum and strong quality metrics, and seeks to diversify risk across sectors and securities.

10-Year Performance - Total Return



Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
JP Morgan Div. Factor US Mid Cap	8.1	19.8	8.1	18.0	27.2	68.4	8.4	11.0	12.7	16.9	20.7

* Compound annual returns measured over 3 and 5 years respectively

** Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

Year-on-Year Performance - Total Return

Index % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
JP Morgan Div. Factor US Mid Cap	14.8	0.5	15.8	19.3	-8.3	25.6	8.5	29.6	-10.1	11.6

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio					Drawdown (%)			
	1YR	3YR	5YR	10YR		1YR	3YR	5YR	10YR
JP Morgan Div. Factor US Mid Cap	1.5	0.5	0.5	0.6		-12.6	-19.1	-41.0	-41.0

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown – based on daily data

FEATURES

Objective

The indexes are designed for the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

A transparent and replicable index construction strategy.

Liquidity

Stocks in the underlying universe are screened to ensure that the index is tradable.

Transparency

The index uses a transparent, rules-based construction process. Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, both real time and end of day.

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Top 10 Constituents

Constituent	ICB Industry	Net MCap (USDm)	Wgt %
Williams Sonoma	Consumer Discretionary	59,382	0.51
Vistra Corp	Utilities	56,557	0.49
Dick's Sporting Goods Inc	Consumer Discretionary	54,906	0.48
Kroger	Consumer Staples	51,429	0.45
Eastman Chemical	Basic Materials	50,927	0.44
Phillips 66	Energy	50,129	0.43
MGIC Investment	Financials	49,926	0.43
Targa Resources Corp.	Energy	49,890	0.43
Spectrum Brands Holdings	Consumer Staples	49,574	0.43
Celanese	Basic Materials	49,561	0.43
Totals		522,280	4.53

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	30	980,767	8.50
15	Telecommunications	10	264,267	2.29
20	Health Care	41	1,291,997	11.20
30	Financials	46	1,177,186	10.20
35	Real Estate	36	1,256,917	10.89
40	Consumer Discretionary	42	1,183,751	10.26
45	Consumer Staples	28	1,064,641	9.23
50	Industrials	45	1,295,691	11.23
55	Basic Materials	27	988,242	8.56
60	Energy	23	837,887	7.26
65	Utilities	31	1,197,242	10.38
Totals		359	11,538,590	100.00

Index Characteristics

Attributes	JP Morgan Div. Factor US Mid Cap
Number of constituents	359
Dividend Yield %	2.17
Constituent (Wgt %)	
Average	0.28
Largest	0.51
Median	0.31
Top 10 Holdings (Wgt %)	4.52

INFORMATION

Index Universe

Russell Midcap® Index

Index Launch

29 April 2016

Base Date

18 April 2014

Base Value

1000

History

Available from June 1999

Index Calculation

Real-time and end-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD

Review Dates

Quarterly in March, June, September and December

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info@ftserussell.com

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email info@ftserussell.com; or
call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333
Tokyo +81 3 6441 1430
Sydney +61 (0) 2 7228 5659